

Irish Stock Exchange Daily Bond Index Report

Thursday 12 April, 2012

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Apr-2012	Previous Close Value 11-Apr-2012	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.98	92.91	0.071%	-0.03%	-0.03%	8.54%	-7.02%	5.22	4.91	6.33
All Bond Index (Return)	133.65	133.54	0.083%	0.15%	0.15%	10.07%	33.65%	5.22	4.91	6.33
Under 3 Bond Index (Clean)	97.82	97.83	-0.005%	-0.08%	-0.08%	3.68%	-2.18%	1.64	1.57	4.59
Under 3 Bond Index (Return)	132.28	132.27	0.007%	0.08%	0.08%	5.67%	32.28%	1.64	1.57	4.59
Under 5 Bond Index (Clean)	101.70	101.72	-0.013%	-0.30%	-0.30%	5.36%	1.70%	2.34	2.23	4.91
Under 5 Bond Index (Return)	138.32	138.32	0.000%	-0.13%	-0.13%	7.10%	38.32%	2.34	2.23	4.91
Under 10 Bond Index (Clean)	94.00	93.97	0.034%	-0.11%	-0.11%	8.19%	-6.00%	4.60	4.33	6.20
Under 10 Bond Index (Return)	131.89	131.82	0.047%	0.07%	0.07%	9.73%	31.89%	4.60	4.33	6.20
5 Plus Bond Index (Clean)	90.14	90.03	0.119%	0.13%	0.13%	10.91%	-9.87%	6.85	6.42	6.60
5 Plus Bond Index (Return)	133.45	133.28	0.130%	0.31%	0.31%	12.30%	33.45%	6.85	6.42	6.60
10 Plus Bond Index (Clean)	89.18	88.90	0.309%	0.50%	0.50%	11.86%	-10.82%	9.34	8.75	6.75
10 Plus Bond Index (Return)	136.58	136.14	0.323%	0.72%	0.72%	13.14%	36.58%	9.34	8.75	6.75

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.75	0.31	13	102.06	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	101.03	4.93	360	105.96	0.00	6,028	6,090	6387
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.78	0.96	88	99.74	0.00	8,327	8,225	8306
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.24	0.88	71	100.11	0.00	3,580	3,553	3584
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.04	5.36	234	114.41	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.02	4.54	360	102.56	0.00	10,168	9,967	10428
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.07	2.18	177	93.25	0.00	9,256	8,429	8631
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.16	3.60	299	92.76	0.00	7,700	6,865	7143
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.51	2.86	177	98.37	0.00	6,767	6,463	6656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.61	4.44	360	91.04	0.00	11,852	10,265	10791
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.12	2.43	177	91.55	0.00	7,708	6,870	7056
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	88.59	0.44	30	89.04	0.00	11,747	10,407	10459

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting						Return Index Weighting									
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus				
IE0004617266	0461726	8.75 Cap Stock 2012	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.10%	0.00%					0.00%	0.10%	0.10%	0.00%				
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	7.90%	34.00%	21.90%	9.10%					8.00%	34.90%	22.20%	9.30%				
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	46.00%	29.50%	12.30%					10.50%	45.40%	28.90%	12.00%				
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	19.90%	12.80%	5.30%					4.50%	19.60%	12.50%	5.20%				
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%					0.00%		0.00%	0.00%				
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	12.90%		35.80%	14.90%					13.10%		36.30%	15.10%				
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	17.10%				10.90%			12.50%	17.00%			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				9.00%			10.40%	14.10%			
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.10%				8.40%			9.60%	13.10%			
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	20.80%				13.60%			15.60%	21.30%			
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%				8.90%			10.20%	13.90%			
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.50%					21.10%	100.00%		13.20%					20.60%	100.00%	
									100%	100%	100%	100%	100%	100%	100%		100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 12-Apr-2012	Previous Index Price 11-Apr-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	101.75	101.80	-0.055%	-0.149%	-0.149%	0.734%	4.80	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	101.03	101.11	-0.074%	0.126%	0.126%	3.868%	3.93	0.96	0.92
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.78	98.77	0.005%	-0.177%	-0.177%	5.693%	4.74	1.71	1.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.24	99.15	0.091%	-0.206%	-0.206%		4.79	2.71	2.59
IE0004680173	0468017	8.25 Treas Bond 2015	109.04	109.00	0.041%	-0.573%	-0.573%	8.551%	5.21	2.93	2.78
IE0006857530	0685753	4.6 Treas Bond 2016	98.02	98.05	-0.025%	-0.679%	-0.679%	9.053%	5.16	3.58	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.07	91.00	0.071%	-0.027%	-0.027%	11.272%	6.20	5.61	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.16	88.98	0.205%	-0.054%	-0.054%	10.891%	6.32	6.00	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.51	95.35	0.168%	0.229%	0.229%	9.807%	6.67	6.07	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	86.61	86.69	-0.102%	-0.236%	-0.236%	10.307%	6.72	6.46	6.06
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.12	89.05	0.088%	0.377%	0.377%	11.302%	6.71	6.86	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.59	88.32	0.309%	0.503%	0.503%	11.856%	6.75	9.34	8.75

Return Price Performance			Index Price 12-Apr-2012	Previous Index Price 11-Apr-2012	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE0004617266	0461726	8.75 Cap Stock 2012	102.06	102.09	-0.031%	0.156%	0.156%	-1.095%	4.80	0.45	0.44
IE0031256328	3125632	5.0 Treasury Bond 2013	105.96	106.02	-0.058%	0.290%	0.290%	5.148%	3.93	0.96	0.92
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.74	99.72	0.016%	-0.033%	-0.033%	2.528%	4.74	1.71	1.63
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.11	100.01	0.102%	-0.045%	-0.045%		4.79	2.71	2.59
IE0004680173	0468017	8.25 Treas Bond 2015	114.41	114.34	0.060%	-0.308%	-0.308%	10.561%	5.21	2.93	2.78
IE0006857530	0685753	4.6 Treas Bond 2016	102.56	102.57	-0.012%	-0.491%	-0.491%	10.147%	5.16	3.58	3.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.25	93.17	0.084%	0.146%	0.146%	12.698%	6.20	5.61	5.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.76	92.57	0.210%	0.118%	0.118%	12.097%	6.32	6.00	5.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.37	98.19	0.180%	0.437%	0.437%	11.583%	6.67	6.07	5.69
IE0034074488	3407448	4.5 Treas Bnd 2020	91.04	91.12	-0.083%	-0.049%	-0.049%	11.478%	6.72	6.46	6.06
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.55	91.46	0.100%	0.564%	0.564%	12.919%	6.71	6.86	6.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	89.04	88.75	0.323%	0.717%	0.717%	6.601%	6.75	9.34	8.75